Volume 39 1999

Applied Mathematics & Optimization

AN INTERNATIONAL JOURNAL WITH APPLICATIONS TO STOCHASTICS

EDITOR

G. Kallianpur
Department of Statistics
University of North Carolina
at Chapel Hill
Chapel Hill, NC 27599-3260, USA
Tel. (919) 962-2187

ASSOCIATE EDITORS

A. Bensoussan
Centre National d'Etudes Spatiales
2 place Maurice Quentin
75039 Paris Cedex 01, France

K. Itô
RIMS
Kyoto University
Kyoto 606, Japan

I. Karatzas
Department of Mathematics
Columbia University
New York, NY 10027, USA

D. Kinderlehrer
Department of Mathematics
Carnegie Mellon University
Pittsburgh, PA 15213-3890, USA

N. V. Krylov
School of Mathematics
127 Vincent Hall
206 Church Street, SE
University of Minnesota
Minneapolis, MN 55455, USA

I. Lasiecka
Department of Applied
Mathematics
Thornton Hall
University of Virginia
Charlottesville, VA 22903, USA

S. K. Mitter
Department of Electrical
Engineering
Massachusetts Institute of
Technology
Cambridge, MA 02939, USA

M. Nisio
Department of Mathematics
Faculty of Engineering
Osaka Electro-Communications
University
Neyagawa, Osaka 572, Japan

D. L. Ocone
Department of Mathematics
Hill Center—Busch Campus
Rutgers University
Piscataway, NJ 08854-8019, USA

B. Øksendal
Department of Mathematics
University of Oslo
Box 1053 Blindern
N-0316 Oslo, Norway

J. Potthoff
Lehrstuhl für Mathematik V
Universität Mannheim
D-68131 Mannheim, Germany

M. Röckner
Fakultät für Mathematik
Universität Bielefeld
Postfach 10 01 31
D-33501 Bielefeld, Germany

J. Stoer
Institut für Angewandte
Mathematik
Universität Würzburg
D-97074 Würzburg, Germany

R. Temam
Département de
Mathématiques
Université de Paris-Sud
F-91405 Orsay, France

R. Triggiani
Department of Applied
Mathematics
Thornton Hall
University of Virginia
Charlottesville, VA 22903, USA

S. R. S. Varadhan
Courant Institute of
Mathematical Sciences
New York University
251 Mercer Street
New York, NY 10012, USA

M. Zakai
Department of Electrical Engineering
Technion
Israel Institute of Technology
Haifa 32000, Israel

Founded by
A. V. Balakrishnan J. L. Lions G. I. Marchuk L. S. Pontryagin

The exclusive copyright for all languages and countries, including the right for photomechanical and any other reproductions, also in microform, is transferred to the publisher.
The use of registered names, trademarks, etc., in this publication does not imply, even in the absence of a specific statement, that such names are exempt from the relevant protective laws and regulations and therefore free for general use.

Printed in the United States of America
© 1999 by Springer-Verlag New York Inc.

Index to Volume 39

ACCARDI, L.: Compound Channels, Transition Expectations, and Liftings ... 33

ACQUISTAPACE, P.: Classical Solutions of Nonautonomous Riccati Equations Arising in Parabolic Boundary Control Problems ... 361

AVGERINOS, E. P.: Existence and Relaxation Theorems for Nonlinear Multivalued Boundary Value Problems ... 257

BIELECKI, T. R.: Risk-Sensitive Dynamic Asset Management ... 337

CASAS, E.: Second-Order Necessary Optimality Conditions for Some State-Constrained Control Problems of Semilinear Elliptic Equations ... 211

COLLI, P.: Automatic Control via Thermostats of a Hyperbolic Stefan Problem with Memory ... 229

DÍAZ, J. I.: On the Uniqueness of Solutions of a Nonlinear Elliptic Problem Arising in the Confinement of a Plasma in a Stellarator Device ... 61

DRIVER, B. K.: The Lie Bracket of Adapted Vector Fields on Wiener Spaces 179

EGGERMONT, P. P. B.: Nonlinear Smoothing and the EM Algorithm for Positive Integral Equations of the First Kind ... 75

FUJITA, Y.: On Bellman Equations in Quadratic Ergodic Control with Controller Constraints ... 1

GALIANO, G.: see Díaz, J. I. ... 61

GOLDBACH, R.: Some Randomized Algorithms for Convex Quadratic Programming ... 121

GRASSELLI, M.: see Colli, P. ... 229

JIONGMIN YONG: Linear Forward–Backward Stochastic Differential Equations 93

MORIMOTO, H.: see Fujita, Y. ... 1

OHYA, M.: see Accardi, L. ... 33

PADIAL, J. F.: see Díaz, J. I. ... 61

PAPAGEORGIOU, N. S.: see Avgerinos, E. P. ... 257

PLISKA, S. R.: see Bielecki, T. R. ... 337

RAYMOND, J. P.: Hamiltonian Pontryagin's Principles for Control Problems Governed by Semilinear Parabolic Equations ... 143

SCHILTZ, J.: A Support Theorem for the Filter under Infinite Dimensional Noise and Unbounded Observation Coefficients ... 327

SEDENKO, V. I.: On the Uniqueness Theorem for Generalized Solutions of Initial-Boundary Problems for the Marguerre–Vlasov Vibrations of Shallow Shells with Clamped Boundary Conditions 309

SORAVIA, P.: Equivalence between Nonlinear $\mathcal{H}_\infty$ Control Problems and Existence of Viscosity Solutions of Hamilton–Jacobi–Isaacs Equations 17

SPREKELS, J.: see Colli, P. 229

TERRENI, B.: see Acquistapace, P. 361

TOUZI, N.: American Options Exercise Boundary When the Volatility Changes Randomly 411

TRÖLTZSCH, F.: see Casas, E. 211

XIONG, J.: Exponential Convergence for a System of Conuclear Space-Valued Diffusions with Mean-Field Interaction 281

ZIDANI, H.: see Raymond, J. P. 143